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5 Xiaohong Chen, Zhipeng Liao, and Sun, Yixiao: "Sieve Inference on Possibly Misspecified Semi-nonparametric Time Series Models," Journal of Econometrics, Vol. 178(3), 2014, pp. 639-658. Sun, Yixiao. "Let's Fix It: Fixed-b Asymptotics versus Small-b Asymptotics in

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